



# The Office of Illinois State Treasurer Alexi Giannoulas

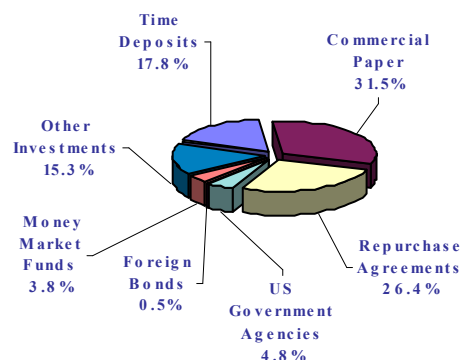
## INVESTMENT SUMMARY

AS OF 31-Jan-07

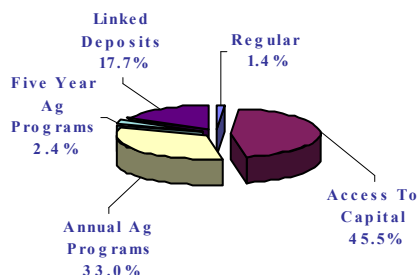
### State Portfolio

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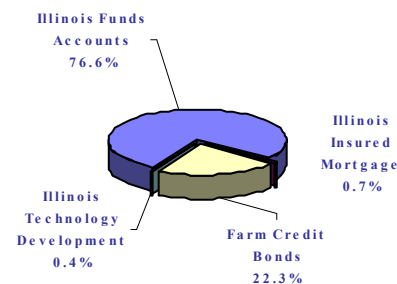
Portfolio Assets	\$7,899,931,622
Monthly Interest Earnings	\$33,847,384
30-Day Yield	5.135%
30-Day Effective Yield	5.258%
Average Pooled Investment Return	5.050%
Weighted Average Maturity	70



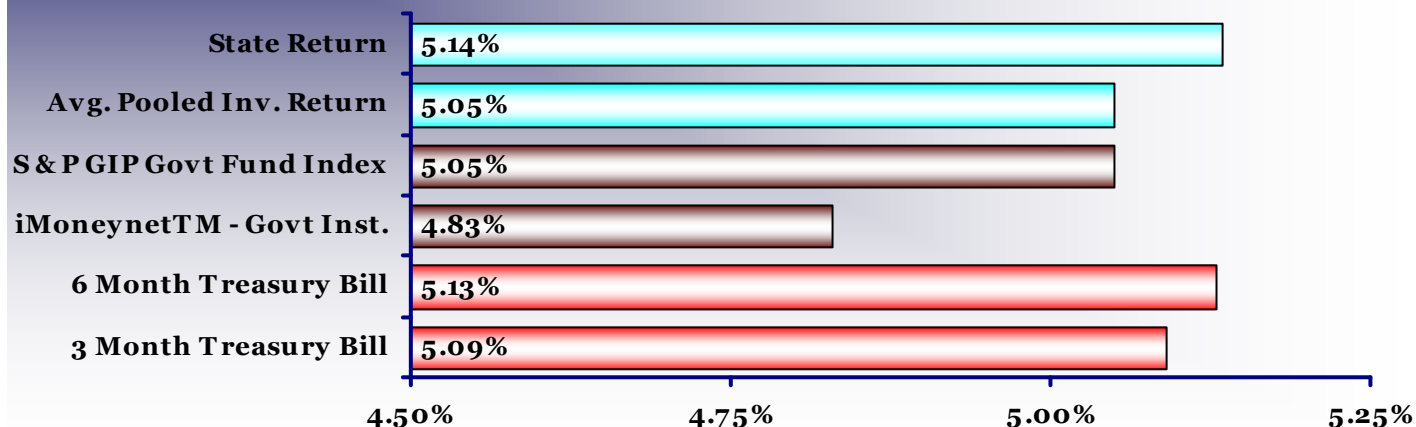
### Time Deposit - Breakdown



### Other Investments - Breakdown



### 30 Day Rate Comparison State vs. Competitors As of 1/31/07



## **Glossary of terms for this investment summary**

Portfolio assets – This is the total value of the state’s holdings.

Monthly interest earnings - This is the dollar amount the State Treasurer has earned on the investments in the state portfolio.

30-day yield – This is the average return or profit on the state’s investments for the most recent 30 days.

30-day effective yield – This is a statistical calculation of the 30-day yield that represents what the yield on the portfolio would be if monthly earnings were to be re-invested at the same rate.

Average pooled investment return – This is the return on the state portfolio which complies with Government Accounting Standards Board or GASB requirements for recognizing market gains and losses.

Weighted average maturity – This is the dollar weighted maturity of all of the holding of the fund. This number represents the theoretical number of days before all of the investments would mature and thus be re-invested.

## **Pie Charts**

The first pie chart depicts how the state’s assets are segregated by investment type. The second and third pie charts depict how the assets of two major investment types are divided.

## **Bar Chart**

The bar chart shows the 30-day yield of the state’s portfolio compared to the 30-day yield of the listed indexes or competitors.